

DAILY DEBT DASHBOARD



A rates/yields movement update of Debt and Debt related instruments

DECEMBER 6, 2023

MPC Announcements*	LATEST	PREVIOUS					
Particulars	06-10-2023	10-08-2023	08-06-2023	06-04-2023	08-02-2023	07-12-2022	30-09-2022
Repo	6.50%	6.50%	6.50%	6.50%	6.50%	6.25%	5.90%
SDF	6.25%	6.25%	6.25%	6.25%	6.25%	6.25%	6.25%
CRR	4.50%	4.50%	4.50%	4.50%	4.50%	4.50%	4.50%

Overnight	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	05-12-2023	04-12-2023	28-11-2023	03-11-2023	06-12-2022	1-day	1-week	1-month	1-year
Call Rate	6.50%	6.80%	6.90%	5.60%	6.15%	-0.30	-0.40	0.90	0.35
MIBOR	6.85%	6.85%	6.90%	6.84%	5.79%	0.00	-0.05	0.01	1.06
CBLO	6.73%	6.69%	6.74%	6.75%	5.65%	0.04	-0.01	-0.02	1.08

Treasury Bill	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	05-12-2023	04-12-2023	28-11-2023	02-11-2023	06-12-2022	1-day	1-week	1-month	1-year
91 Days T-Bill	7.13%	7.14%	7.08%	7.07%	6.67%	-0.01	0.05	0.06	0.46
182 Days T-Bill	7.13%	7.14%	7.08%	7.07%	6.67%	-0.01	0.05	0.06	0.46
365 Days T-Bill	7.14%	7.15%	7.13%	7.15%	6.82%	-0.01	0.01	-0.01	0.32

Certificate of Deposits	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	05-12-2023	04-12-2023	28-11-2023	01-11-2023	01-12-2022	1-day	1-week	1-month	1-year
1 Month CD	7.30%	7.37%	7.23%	7.09%	6.45%	-0.07	0.07	0.21	0.85
3 Months CD	7.39%	7.37%	7.39%	7.25%	6.80%	0.02	0.00	0.14	0.59
6 Months CD	7.62%	7.66%	7.63%	7.42%	7.30%	-0.04	-0.01	0.20	0.32
1 Year CD	7.75%	7.85%	7.82%	7.64%	7.60%	-0.10	-0.07	0.11	0.15

Commercial Paper	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	06-12-2023	05-12-2023	29-11-2023	03-11-2023	21-12-2022	1-day	1-week	1-month	1-year
1 Month CP	8.05%	8.05%	7.35%	7.45%	7.15%	0.00	0.70	0.60	0.90
3 Months CP	8.00%	8.05%	7.78%	7.78%	7.20%	-0.05	0.22	0.22	0.80
6 Months CP	8.25%	8.25%	7.90%	7.95%	7.70%	0.00	0.35	0.30	0.55
1 Year CP	8.35%	8.35%	8.20%	8.05%	8.00%	0.00	0.15	0.30	0.35

Long Term Debt	LATEST	1-day Ago	1-Week Ago	1-Month Ago	1-Year Ago	Change (bps)			
Particulars	05-12-2023	04-12-2023	28-11-2023	30-10-2023	17-01-2023	1-day	1-week	1-month	1-year
1 Year Gilt	7.24%	7.26%	7.25%	7.34%	6.91%	-0.01	-0.01	-0.09	0.33
3 Years Gilt	7.24%	7.26%	7.25%	7.34%	6.91%	-0.01	-0.01	-0.09	0.33
5 Years Gilt	7.22%	7.25%	7.25%	7.35%	7.17%	-0.02	-0.03	-0.13	0.06
10 Year Gilt	7.25%	7.26%	7.25%	7.32%	7.32%	-0.01	0.00	-0.08	-0.07
1 Year AAA PSU	7.84%	7.85%	7.78%	7.69%	7.67%	-0.01	0.06	0.15	0.17
3 Year AAA PSU	7.73%	7.74%	7.86%	7.78%	7.48%	-0.01	-0.12	-0.04	0.26
5 Year AAA PSU	7.78%	7.80%	7.80%	7.74%	7.54%	-0.02	-0.02	0.04	0.24
10 Year AAA PSU	7.65%	7.66%	7.78%	7.68%	7.54%	-0.01	-0.13	-0.03	0.11
1 Year AAA Corp Bond	7.86%	7.87%	7.79%	7.73%	7.69%	-0.01	0.07	0.13	0.17
3 Year AAA Corp Bond	7.81%	7.83%	7.89%	7.82%	7.59%	-0.01	-0.08	0.00	0.22
5 Year AAA Corp Bond	7.82%	7.84%	7.83%	7.76%	7.64%	-0.02	-0.01	0.05	0.18
10 Year AAA Corp Bond	7.70%	7.71%	7.83%	7.75%	7.63%	-0.01	-0.13	-0.05	0.08

■ Yields risen
 ■ Yields Fallen
 ■ No change

Source: Bloomberg, *RBI Press Release

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